

November 13-November 17, 2006

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	510.2	519.5
Sell Programs	475.4	502.6
Total Programs	985.6	1,022.1
Total NYSE Volume +	3,416.0	3,482.2
Program Trading as % of Total NYSE Buy + Sell Volume	<b>28.9%</b>	29.4%

Monthly  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	44.1%	55.2%
Other Domestic	40.4%	41.4%
Non-U.S. Markets #	15.5%	3.5%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,234.7	1,861.7

### NYSE Program Trading - 15 Most Active Members Firms (Millions of Shares)

	Index Arbitrage	Other Strategies Subject to Rule 80A(c)**	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	39.1	-	793.6	832.7	144.4	49.6	638.7
Morgan Stanley & Co. Inc.	4.0	0.3	654.8	659.1	259.1	-	400.0
Goldman, Sachs & Co.	7.3	-	547.4	554.7	227.9	51.7	275.1
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	424.6	424.6	196.8	31.6	196.2
UBS Securities, LLC.	-	-	404.5	404.5	362.7	-	41.8
Deutsche Bank Securities	60.1	-	294.2	354.3	39.9	29.2	285.2
Credit Suisse Securities (USA) LLC.	22.4	-	241.9	264.3	137.4	39.1	87.9
RBC Capital Markets Corp.	138.8	-	104.8	243.6	-	-	243.7
Bear Stearns	14.2	-	210.5	224.7	33.7	11.8	179.1
Banc of America Securities LLC	6.6	-	184.9	191.5	71.3	42.6	77.5
JP Morgan Securities, Inc.	1.2	-	104.8	106.0	41.9	19.4	44.8
Calyon Securities (USA) Inc.	1.6	-	91.3	92.9	-	-	92.9
Nomura Securities International Inc.	54.9	-	28.9	83.8	59.1	6.0	18.7
Citigroup Global Markets	-	-	74.6	74.6	23.3	21.2	30.1
CIBC World Markets Corp.	40.2	-	11.1	51.3	4.1	-	47.3
<b>Total for 15 Member Firms</b>	<b>390.4</b>	<b>0.3</b>	<b>4,171.9</b>	<b>4,562.6</b>	<b>1,601.6</b>	<b>302.2</b>	<b>2,659.0</b>
<b>Total for All Firms Reporting</b>	<b>420.4</b>	<b>0.3</b>	<b>4,507.0</b>	<b>4,927.7</b>	<b>1,689.9</b>	<b>302.2</b>	<b>2,935.8</b>
% of Total	8.5%	-	91.5%	100.0%	34.3%	6.1%	59.6%
% - Average (Previous 52 Weeks)*	8.7%	0.0%	91.2%	100.0%	36.5%	5.0%	58.6%

+ Total NYSE volume is the sum of shares bought, sold and sold short on the NYSE, including its crossing sessions.

\* Average is previous 52 week rolling average. For non-expiration weeks this includes 40 non-expiration weeks; for monthly expirations this includes 8 monthly-expiration weeks; for quarterly expirations this includes only 4 quarterly expiration weeks. Totals may not sum exactly due to rounding.

\*\* See Appendix

Note 1: NYSE program trading totals include purchases and sales during regular trading hours as well as during Crossing Sessions II and IV.

Note 2: Program Trading Totals in this report were compiled from member submissions through November 22. Subsequent changes to these data may occur.

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